Index Investment Data In U.S. Dollars and Futures Equivalent Contracts

	December 31, 2013					
U.S. Futures Market ¹	Notional Value (Billions US\$)			Futures Equivalent Contracts ³ (Thousands)		
(Notional Value > 0.5 billion US\$) ²	Long	Short	Net L (S)	Long	Short	Net L (S)
Сосоа	1.3	(0.4)	0.9	49	(16)	34
Coffee	3.1	(1.0)	2.1	75	(24)	51
Copper	9.3	(2.1)	7.2	109	(25)	84
Corn	10.1	(2.8)	7.3	475	(131)	344
Cotton	4.5	(1.5)	3.0	107	(36)	71
Feeder Cattle	0.9	(0.3)	0.6	10	(3)	7
Gold	15.5	(2.6)	12.9	129	(22)	107
Heating Oil	10.2	(2.1)	8.1	80	(17)	63
Lean Hogs	4.1	(1.2)	2.9	115	(34)	80
Live Cattle	7.9	(2.3)	5.6	148	(42)	106
Natural Gas	21.9	(6.9)	15.1	521	(164)	358
Platinum	0.9	(0.3)	0.6	14	(4)	9
RBOB Unleaded Gas	11.2	(1.8)	9.4	96	(15)	80
Silver	4.7	(0.9)	3.8	48	(9)	39
Soybean Meal	4.7	(1.3)	3.4	111	(30)	82
Soybean Oil	2.8	(0.8)	2.0	117	(33)	84
Soybeans	14.9	(5.2)	9.7	234	(80)	155
Sugar	7.8	(2.2)	5.6	421	(117)	305
Wheat (CBOT)	6.8	(2.7)	4.0	226	(90)	135
Wheat (KCBT)	2.4	(0.6)	1.7	74	(20)	54
WTI Crude Oil	44.1	(11.5)	32.5	454	(118)	335
Subtotal (>0.5 billion US\$)	189.0	(50.4)	138.6			
Subtotal (<0.5 billion US\$)	0.9	(0.1)	0.8			
Total Notional US Mkts	189.9	(50.5)	139.3			
Total Not'l Non-US Mkts	58.1	(11.9)	46.2			
Total All Markets	248.0	(62.4)	185.5			

¹ Each listed U.S. futures market includes index investment for all futures and OTC markets related to or referenced to that U.S. futures market. For example, the U.S. market listed as "WTI Crude Oil" includes (with the NYMEX's Light "Sweet" crude oil futures market) investments held in the NYMEX "Crude Oil Financial" market and the ICE Futures-Europe WTI Light Sweet crude oil market, because both of those contracts' settlement prices are determined by reference to the NYMEX Light "Sweet" crude oil futures contract.

² US Futures Markets with 0.5 billion US dollars or more in reported net index investment notional value on the report date.

³Futures Equivalent Contracts: Futures plus delta-adjusted options, estimating what Futures Contracts would have been established absent offsets.

(See the Explanatory Notes for more details about this data)